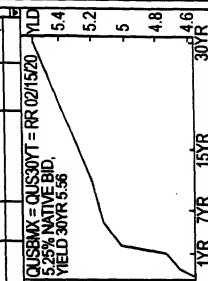


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FIG. 10

1000

27 REUTERS 3000 XTRA - BOND ANALYSIS FILE EDIT VIEW FORMAT OBJECT TOOLS DATABASE HELP		1081017-60228660	
BOND ANALYSIS GOVT 4.75% 15-NOV-2008 USD		CONNECTED SEARCH	
LIST MANAGEMENT PRICE/YIELD ANALYSIS US3M TRADE DATE [TODAY] EP 10 SETTLEMENT DATE 24 FEB 1999 EU 30 [BID] REUTERS 10 MAR 1999 20:13:46 US1 PRICE 96.63 GOVT 6% GOVT 4% GOVT 5% 1999		BENCHMARK CURVE/TABLE TERM/CFN MATURITY PRICE/YIELD 0.0 3M 0.00 10 JUN 1999 4.47 4.58 0.06 0.00 09 SEP 1999 4.49 4.67 0.00 02 MAR 2000 4.51 4.75 5.00 28 FEB 2001 99.34 5.03 4.75 15 FEB 2004 98.34 5.13 10Y 4.75 15 NOV 2008 96.63 5.20 5.25 15 FEB 2029 95.50 5.56	
CLEAR RECENT LIST YIELD US GOVT EQUIV EQUIV SEMI MOOSMULLER JAPANESE YIELD US46/N08T=PX US46/N08T=GN US10Y=RR US10Y=T-R US10Y=RPX4 US10Y=RPX3		IR SWAP SPREAD TO BOND SPREAD (bp) -78.2 SWAP TERM (Yrs) 9.685 SWAP RATE 5.977% PROCEEDS ANALYSIS UNADJ. PA (USD) 1000000 BASE FX (LEP) 0.7197 FX ADJ. PA 719,683.34 PRINCIPAL 695,394.03 101 DAYS ACCRUED 9,537.79 TOTAL 704,931.82 CONVEXITY 69.772 PRICE VALUE OF 01 0.074 YIELD VALUE OF 1bp 0.0000%	
REAL TIME SOURCES US46/N08T=PX US46/N08T=GN US10Y=RR US10Y=T-R US10Y=RPX4 US10Y=RPX3		NEWS SETUP MAIL OR ALERTS NEWS SETUP 15:17 RTRS SENATOR WARMS AIR FUNDING TO HURT AMTRAK'S CHANCES 15:17 RTRS-BIG PLANET COMBINES NETWORK MARKETING AND WEB 15:17 RTRS TEXAS POWER LEVEL OFF ERASE EARLY GAINS 15:17 RTRS VENEZUELA BOLIVAR WEAKENS FOR 4TH SESSION IN ROW 15:17 RTRS-ARGENTINE CENTRAL BANK RESERVES DETAILED	
ALL NEWS 15:17 RTRS-ARGENTINE CENTRAL BANK RESERVES DETAILED		FROM SUBJECT RECEIVED 15:15 REUTERS	



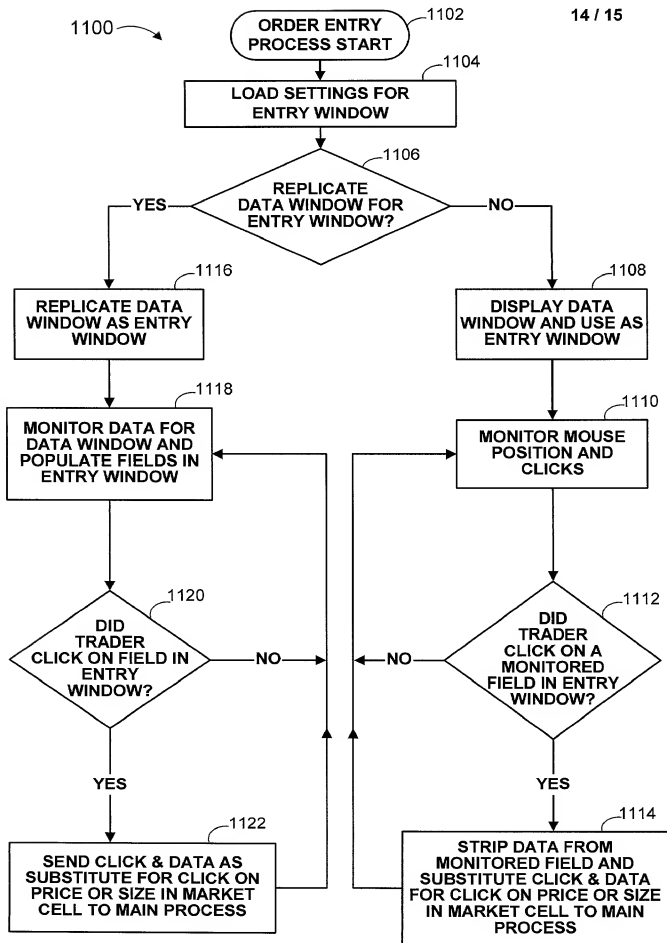


FIG. 11

09562709.1046034

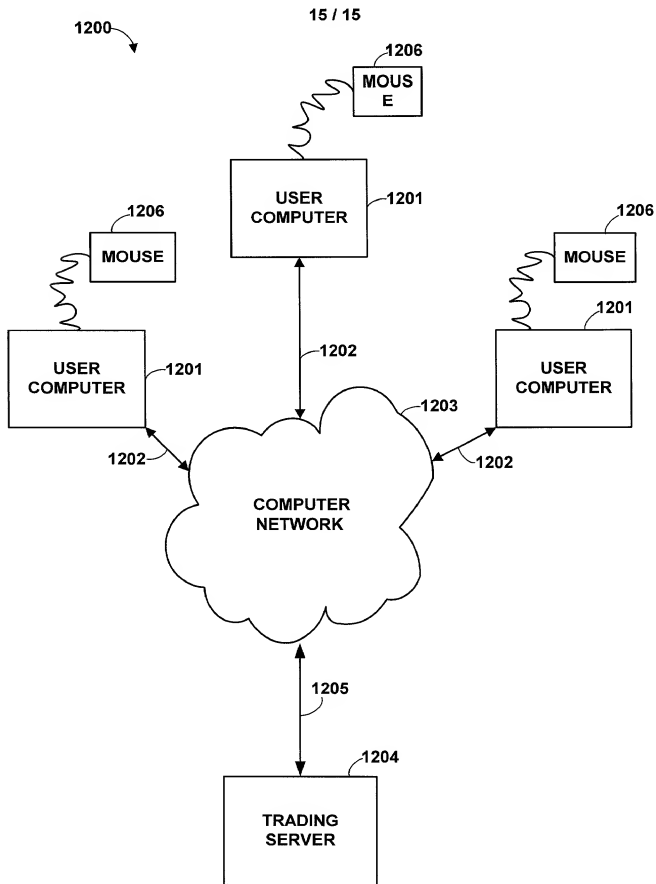


FIG. 12